student

ÂÂÂÂ

No.

Year

Author

file

| 23 | 2016 |

Â

Xinxia Yang

ESTIMATION OF VALUE AT RISK USING AN
ADAPTIVE MCMC METHOD AND SUPPORT VECTOR
REGRESSION

Â

[pdf]

| 22 | 2016 |

Sasithorn Anantasopon.

AN INSURANCE CLAIM AND PRICING MODEL USING INFINITE MIXTURE DISTRIBUTIONS

pdf

21 | 2016

Hui Zhao

REAL OPTION ANALYSIS ON RENEWABLE ENERGY
POLICY FOR ETHANOL PLANTS IN CHINA

Â

pdf

20

2016

Lingling Luo.

BAYESIAN INFERENCE ON STOCHASTIC
VOLATILITY MODELS OF THE STOCK MARKET

pdf

19.

2015

NAWARAT EKKARNTRONG.

RISK MITIGATION OF STOCK TRADE

USING AN ADVANCED PAIRS TRADING STRATEGY NAWARAT

[pdf.](#)

18.

2015

Mr.Tippatai Pongsart.

BAYES PREMIUM FOR A CLAIM DEPENDENCE MODEL WITH COMMON EFFECT.

[pdf](#)

17.

2014

Mr. Suntorn Boonta, Â	On approximatioon the Ruin Probability and the Mi

[p](#) df

16.

student

2013

Mr. Nop Sopipan, Forecasting Financial Market with Markov Regime Switching and Principal Componer

pdf

15.

2013

Mr Paiboon Peeraparp,ÂÂÂÂÂÂÂ A JUMP-DIFFUSION with

ÂÂÂÂÂÂÂ

stochastic VOLATILITY AND INTEREST RATE,

ÂÂÂÂÂÂÂ

-

14.

2009

Mr. Arthit Intarasit, Option Pricing Model for A Fractional Stochatic Volatility with Jump.

[pdf](#)

13.

2012

Ms. Sarisa Pinkham, Option Pricing Model for A Stochastic Volatility Levy Process with Stochastic Intere

[pdf](#)

12.

2013

Ms Tosaporn Talangtam, Insurance risk model.ÂÂÂÂÂÂÂ THE MODELING OF LOSS FOR NON-LIFEÂ

ÂÂÂÂÂÂÂ

[1]

[2]

[3]

[4]

[5]

11.

2009

Mr. Khanchit chuarkham, Market risk model, Control and Minimum initial Capital Problems in Non-Life In

pdf

10.

2009

student

Ms Nontiya Makate, Analysis volatility by FIGRACH model (in progress)

-

9.

2009

Mr. Watcharin Klongdee, Minimum Initial Capital and Value Function Problems in Insurance.

pdf

8.

2008

Ms. Tidarut Plienpanich, On Some Problems of Stochastic Filtering Applied to Finance.

pdf

7.

2007

Ms. Porntip Pongchalee , Relaxed control for a class of semilinear impulsive evolution equations.

pdf

6.

2007

Ms. Sujutra Hinpang, Infinite dimensional periodic systems with impulses.

pdf

5.

2005

Mr. Arthit Intarasit, Option Pricing Models Driven by a Fractional Levy Process.

pdf

student

4.

2004

Ms. Rattikarn Saelim, On Some Fractional Stochastic Models in Finance.

[pdf](#)

3.

2002

Mr. Kiat Sangaroon, Existence of solutions for a class of semilinear integrodifferential equations of parab

-

2.

2002

Mr. Anusorn Chonweerayuth, A class of semilinear evolution equations and optimal control.

pdf

1.

2000

Ms. Wei Wei , Periodic optimal control of systems governed by nonlinear evolution equations in Banach

pdf

pdf